

ABSTRACT OF THE DISCLOSURE

There is provided a method for managing an investment portfolio. The method includes determining a feasible loss in notional value of a contract sub-portfolio of the investment portfolio, and determining a composition between the contract sub-portfolio and an asset sub-portfolio of the investment portfolio such that a value of the investment portfolio on a second date that is subsequent to a first date is no less than a highest marked-to-market value for the investment portfolio that occurred on or between the first date and the second date.